

REPLACEMENT SHEET

| PORTFOLIO A | | | | | | | | |
|--------------------------|-----------|--------|------------|-----------------------|-----------------------|-------|--------|-------------|
| SECURITY DESCRIPTION | CUSIP | COUPON | MATURITY | FACE | VALUE | YIELD | RATING | ALLOCATION |
| TREASURIES | | | | | | | | |
| Treasury Note (OTR) | 912827Z62 | 4.63 | 12/31/2002 | \$100,000.00 | \$103,500.00 | 4.54% | | |
| Treasury Note (OTR) | 912827X56 | 4.75 | 11/15/2008 | \$100,000.00 | \$102,650.00 | 4.66% | | |
| Treasury Bond (OTR) | 912827H12 | 5.25 | 11/15/2028 | \$100,000.00 | \$104,500.00 | 5.09% | | 15% |
| MORTGAGES | | | | | | | | |
| FNMA | 3134653H9 | 6.85 | 7/23/2007 | \$500,000.00 | \$485,000.00 | 7.72% | AAA | |
| FHLMC | B04655658 | 7.25 | 6/12/2010 | \$500,000.00 | \$470,000.00 | 7.21% | AAA | 45% |
| CORPORATES | | | | | | | | |
| (Industrial) | | | | | | | | |
| Georgia Power Company | 373334556 | 8.75 | 12/31/2018 | \$100,000.00 | \$101,995.00 | 6.19% | BBB | |
| Proctor & Gamble Company | 456659921 | 8.15 | 6/15/2019 | \$100,000.00 | \$126,264.00 | 6.14% | AAA | |
| Nabisco Incorporated | 629752Z45 | 6.15 | 2/15/2011 | \$200,000.00 | \$220,000.00 | 4.50% | AAA | |
| (Technology) | | | | | | | | |
| Microsoft Corporation | 700987613 | 7.25 | 6/15/2020 | \$200,000.00 | \$205,100.00 | 5.75% | AAA | |
| Lucent Technologies Inc. | 786540012 | 6.55 | 12/31/2015 | \$100,000.00 | \$104,300.00 | 5.25% | AAA | |
| Cisco Systems Inc. | 898777564 | 6.75 | 2/15/2015 | \$100,000.00 | \$102,780.00 | 5.75% | AAA | 40% |
| TOTAL ASSETS | | | | \$800,000.00 | \$860,439.00 | | | |
| | | | | \$2,100,000.00 | \$2,126,089.00 | | | 100% |

FIG. 2